JOINT DISTRIBUTIONS FOR TOTAL PROGENY IN A CRITICAL BRANCHING PROCESS

BY

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TECHNICAL REPORT NO. 11
SEPTEMBER 23, 1977

PREPARED UNDER GRANT
DAAG29-77-G-0031
FOR THE U.S. ARMY RESEARCH OFFICE

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Partially supported under Office of Naval Research Contract N00014-76-C-0475 (NR-042-267) and issued as Technical Report No. 251.

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by Howard J. Weiner *

I. Introduction. Let

(1.1) $Z(t)$ denote the number of cells alive at time t in a critical age-dependent branching process ([1], Ch. 4) as follows. At time $t=0$, a new cell starts the process and has random lifetime with continuous distribution function

$$0 \leq G(t) < 1, \quad G(0+) = 0. \tag{1.2}$$

Assume

$$t^2(1-G(t)) \to 0 \quad \text{as } t \to \infty \tag{1.3}$$

and denote

$$0 < \mu \equiv \int_0^\infty t\,dG(t). \tag{1.4}$$

At the end of its life the cell is replaced by k new cells with probability p_k. Define

$$h(s) = \Sigma p_k s^k. \tag{1.5}$$

Assume, for some $\epsilon > 0$,

$$h(1+\epsilon) < \infty. \tag{1.6}$$

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This allows for differentiation of $h(s)$, $0 \leq s \leq 1$, under the summation sign, and also implies that

$$\sum_{k=1}^{\infty} k^n p_k < \infty \quad \text{for all } n \geq 1. \tag{1.7}$$

The basic assumption of criticality is that

$$m \equiv \sum_{k=1}^{\infty} k\, p_k = 1\,. \tag{1.8}$$

Each new cell proceeds as the parent cell, independent of the past and of other cells.

Let

(1.9) $N(t)$ denote the number of total progeny born by t in a critical age-dependent branching process satisfying (1.1) - (1.8).

It is the purpose of this note to obtain a limit theorem for the joint distribution of $N(\alpha t)/t^2$ and $N(t)/t^2$ given $Z(t) > 0$, where $0 < \alpha < 1$, and to indicate an extension. The method involves comparison with a corresponding Galton-Watson process and fractional linear generating function for number of offspring so that iterates may be explicitly computed.

II. Iterations and Approximations.

Definitions

$$F(s_1,s_2,t_0,t_1) \equiv E\left[s_1^{N(t_0)}\ s_2^{N(t_0+t_1)};\ Z(t_0+t_1)=0\right] \tag{2.1}$$

$$H(s_1,s_2,t_0,t_1) \equiv E\left[s_1^{N(t_0)}\ s_2^{N(t_0+t_1)}\right]. \tag{2.2}$$

By the law of total probability,

$$(2.3)\qquad F(s_1,s_2,t_0,t_1) = s_1 s_2 \left[\int_0^{t_0} h(F(s_1,s_2,t_0-u,t_1))dG(u) + \int_{t_0}^{t_0+t_1} h(F(1,s_2,0,t_0+t_1-u))dG(u) \right],$$

$$F(s_1,s_2,0,0) = 0$$

and

$$(2.4)\qquad H(s_1,s_2,t_0,t_1) = s_1 s_2 \left[\int_0^{t_0} h(H(s_1,s_2,t_0-u,t_1))dG(u) + \int_{t_0}^{t_0+t_1} h(H(1,s_2,0,t_0+t_1-u))dG(u) + 1 - G(t_0+t_1) \right].$$

Definitions

$$(2.5)\qquad F(s,t) \equiv E(s^{N(t)};\ Z(t)=0).$$

$$(2.6)\qquad H(s,t) = E(s^{N(t)}).$$

Then

$$(2.7)\qquad F(s,t) = s\int_0^t h(F(s,t-u))dG(u)$$

$$F(s,0) = 0$$

and

$$(2.8)\qquad H(s,t) = s\left[1 - G(t) + \int_0^t h(H(s,t-u))dG(u) \right].$$

Define the iterative schemes

$$(2.9) \qquad F_{n+1}(s_1,s_2,t_0,t_1) = s_1 s_2 \int_0^{t_0} h(F_n(s_1,s_2,t_0-u,t_1))dG(u) + s_1 s_2 \int_{t_0}^{t_0+t_1} h(F(1,s_2,0,t_0+t_1-u))dG(u)$$

with

$$(2.10) \qquad F_0(s_1,s_2,t_0,t_1) \equiv F(s_1 s_2,t_1) = F(1,s_1 s_2,0,t_1),$$

and

$$(2.11) \qquad H_{n+1}(s_1,s_2,t_0,t_1) = s_1 s_2 \int_0^{t_0} h(H_n(s_1,s_2,t_0-u,t_1))dG(u) + s_1 s_2 \int_{t_0}^{t_0+t_1} h(H(1,s_2,0,t_0+t_1-u))dG(u) + s_1 s_2(1 - G(t_0+t_1)),$$

with

$$(2.12) \qquad H_0(s_1,s_2,t_0,t_1) = s_1 H(s_2,t_1) \equiv H(s_1,s_2,0,t_1)$$

$$(2.13) \qquad D_{n+1}(s,t) = s\int_0^t h(D_n(s,t-u))dG(u)$$

with

$$(2.14) \qquad D_0(s,t) = 0$$

$$(2.15) \qquad C_{n+1}(s,t) = s\left[1 - G(t) + \int_0^t h(C_n(s,t-u))dG(u)\right]$$

with

$$(2.16) \qquad C_0(s,t) = s$$

$$K_{n+1}(s_1,s_2) = s_1 s_2 h(K_n(s_1,s_2))G(t_0) + 1 - G(t_0) \tag{2.17}$$

with

$$K_0(s_1,s_2) = s_1 F(s_2,t_1) + 1 - G(t_0) \tag{2.18}$$

$$J_{n+1}(s_1,s_2) = s_1 s_2 h(J_n(s_1,s_2)) \tag{2.19}$$

with

$$J_0(s_1,s_2) = s_1 H(s_2,t_1) = F(s_1,s_2,0,t_1) \tag{2.20}$$

$$L_{n+1}(s) = sh(L_n(s)) \tag{2.21}$$

with

$$L_0(s) = 0 \tag{2.22}$$

$$R_{n+1}(s) = sh(R_n(s)) \tag{2.23}$$

with

$$R_0(s) = s. \tag{2.24}$$

Denote

$$G^{(n)}(t) \tag{2.25}$$

to be the n-th convolution of G evaluated at t.

<u>Lemma 1</u>.

$$0 \leq F(s,t) - D_n(s,t) \leq G^{(n)}(t) \tag{2.26}$$

$$0 \leq L_n(s) - D_n(s,t) \leq 1 - G^{(n)}(t) \tag{2.27}$$

$$0 \leq C_n(s,t) - H(s,t) \leq G^{(n)}(t) \tag{2.28}$$

$$(2.29)\qquad 0 \leq C_n(s,t) - R_n(s) \leq 1 - G^{(n)}(t)$$

$$(2.30)\qquad 0 \leq H_n(s_1,s_2,t_0,t_1) - H(s_1,s_2,t_0,t_1) \leq G^{(n)}(t_0)$$

$$(2.31)\qquad 0 \leq H_n(s_1,s_2,t_0,t_1) - J_n(s_1,s_2) \leq 1 - G^{(n)}(t_0)$$

$$(2.32)\qquad 0 \leq F(s_1,s_2,t_0,t_1) - F_n(s_1,s_2,t_0,t_1) \leq G^{(n)}(t_0)$$

$$(2.33)\qquad 0 \leq K_n(s_1,s_2) - F_n(s_1,s_2,t_0,t_1) \leq 1 - G^{(n+1)}(t_0)$$

<u>Proof</u>. Only (2.32) and (2.33) will be explicitly proved. The other results are similar or simpler.

For (2.32), let $n = 0$. Then, assuming $t_1 > t_0$

$$(2.34)\qquad F(s_1,s_2,t_0,t_1) \equiv E(s_1^{N(t_0)} s_2^{N(t_0+t_1)};\ Z(t_0+t_1) = 0)$$

$$\geq E(s_1^{N(t_0)} s_2^{N(t_1)} s_2^{\sum_{i=1}^{Z(t_1)} N_i(t)};\ Z(t_1) = 0)$$

$$\geq E((s_1 s_2)^{N(t_1)};\ Z(t_1) = 0) \equiv F_0(s_1,s_2,t_0,t_1),$$

since path considerations yield that

$$(2.35)\qquad N(t_0+t_1) \geq N(t_1) + \sum_{i=1}^{Z(t_1)} N_i(t_0),$$

where $\{N_i(t_0)\}$ are I.I.D. as $N(t_0)$ and independent of the $(Z(t_1),N(t_1))$ process.

Similarly, if $t_0 > t_1$,

$$(2.35)\qquad F(s_1,s_2,t_0,t_1) \geq E\left(s_1^{N(t_0)} s_2^{N(t_0)} s_3^{\sum_{i=1}^{Z(t_0)} N_i(t_0)} ;\ Z(t_0)=0\right)$$

$$= E((s_1s_2)^{N(t_0)};\ Z(t_0)=0) \geq E\left[(s_1s_2)^{N(t_0)};\ Z(t_1)=0\right]$$

$$= E\left[(s_1s_2)^{N(t_1)};\ Z(t_1)=0\right].$$

By induction, as

$$(2.36)\qquad 0 \leq F - F_0 \leq 1 = G^{(0)}(t_0)$$

and

$$(2.37)\qquad 0 \leq F - F_1 = s_1s_2 \int_0^{t_0} (h(F) - h(F_0))dG \leq \int_0^{t_0} (F - F_0)dG \leq G(t_0),$$

if it is assumed that

$$(2.38)\qquad 0 \leq F - F_n \leq G^{(n)}(t_0),$$

then

$$(2.39)\qquad 0 \leq F - F_{n+1} = s_1s_2 \int_0^{t_0}(h(F) - h(F_n))dG \leq \int_0^{t_0}(F - F_n)dG \leq G^{(n+1)}(t_0)$$

proving (2.32).

To show (2.33), for $n=0$,

$$(2.40)\qquad K_0 - F_0 = s_1E\left[s_2^{N(t_1)};\ Z(t_1)=0\right] - E\left[(s_1s_2)^{N(t_1)};\ Z(t_1)=0\right] + 1 - G(t_0)$$

and hence

$$(2.41) \qquad 0 \le K_0 - F_0 \le 1 - G(t_0).$$

Also, for $n = 1$,

$$(2.42) \qquad 0 \le K_1 - F_1 = s_1 s_2 \int_0^{t_0} h(K_0) - h(F_0) dG(u) + 1 - G(t_0)$$

$$- s_1 s_2 \int_{t_0}^{t_0+t_1} h(F) dG(u)$$

and

$$(2.43) \qquad K_1 - F_1 \le \int_0^{t_0} (1 - G(t_0-u) dG(u) + 1 - G(t_0) = 1 - G^{(2)}(t_0).$$

By induction, assume (2.33) for n. Then

$$(2.44) \qquad 0 \le K_{n+1} - F_{n+1} \le \int_0^{t_0} (h(K_n) - h(F_n)) dG + 1 - G(t_0)$$

$$K_{n+1} - F_{n+1} \le \int_0^{t_0} (K_n - F_n) dG + 1 - G(t_0)$$

$$\le \int_0^{t_0} (1 - G^{(n)}(t_0-u)) dG(u) + 1 - G(t_0) = 1 - G^{(n+1)}(t_0),$$

completing (2.33).

<u>Lemma 2</u>. Let $h_1(s)$, $h_2(s)$ satisfy (1.5) - (1.8) and assume

$$(2.45) \qquad \sigma_1^2 \equiv h_1''(1) < h_2''(1) \equiv \sigma_2^2 .$$

Then there exists an $0 < s_0 < 1$, and an integer $M > 0$ such that for $s_1 > s_0$, $s_2 > s_0$ and all $n > m > M$,

$$E_1(s_1^{N_m} s_2^{N_n}) \leq E_2(s_1^{N_m} s_2^{N_n}) \tag{2.46}$$

and

$$E_1(s_1^{N_m} s_2^{N_n};\ Z_n = 0) \leq E_2(s_1^{N_m} s_2^{N_n};\ Z_n = 0) \tag{2.47}$$

where N_m, N_n, Z_n are from G-W processes governed by $h_1(s)$ and $h_2(s)$, respectively.

Proof. As $n > m \to \infty$, for $h_i(s)$, $i = 1,2$

$$E_i\left[s_1^{N_m} s_2^{N_n}\right] \to E_i\left[(s_1 s_2)^N\right] \tag{2.48}$$

and

$$E_i(s_1^{N_m} s_2^{N_n};\ Z_n = 0) \to E_i\left[(s_1 s_2)^N;\ Z = 0\right] = E_i(s_1 s_2)^N \tag{2.49}$$

where N, Z are bona-fide r.v.s. and

$$P[Z = 0] = 1 \tag{2.50}$$

for the critical case.

To prove the lemma, it therefore suffices to show that there exists an $1 > s_0 > 0$ such that for $s > s_0$,

$$E_1(s^{N_n}) < E_2(s^{N_n}). \tag{2.51}$$

This proof, due to N. Knueppel, will now be given.

A Taylor expansion of p. 22 of [1] shows that for $s > s_1 > 0$,

(2.52) $$h_1(s) < h_2(s).$$

Since

(2.53) $$E_i(s^{N_n}) \downarrow E_i(s^N), \quad i = 1,2,$$

for $s > s_0$,

(2.54) $$E_i(s^N) > s_1.$$

For $n = 1$ and $s > s_0 > s_1$,

(2.55) $$E_1 s^{N_1} = sh_1(s) < sh_2(s).$$

Assume that for $s > s_0$,

(2.56) $$s_1 < E_1(s^{N_n}) < E_2(s^{N_n}) .$$

Then for $s > s_0$,

(2.57) $$\begin{aligned} E_1(s^{N_{n+1}}) &= sh_1(E_1(s^{N_n})) < sh_2(E_1(s^{N_n})) \\ &< sh_2(E_2(s^{N_n})) = E_2(s^{N_{n+1}}), \end{aligned}$$

completing the proof of lemma 2.

Define the iterations

$$T(s_1,s_2,m,n) \equiv E(s_1^{N_m} s_2^{N_n};\ Z_n = 0) \tag{2.58}$$

with

$$T(s_1,s_2,0,n\text{-}m) = s_1 E(s_2^{N_{n-m}};\ Z_{n-m} = 0) = s_1 L_{n-m}(s_2). \tag{2.59}$$

$$U(s_1,s_2,m,n) = E\left[s_1^{N_m} s_2^{N_n} \right] \tag{2.60}$$

with

$$U(s_1,s_2,0,n\text{-}m) = s_1 E\left[s_2^{N_{n-m}} \right] = s_1 R_{n-m}(s_2), \tag{2.61}$$

where Z_n, N_m, N_n are from a critical G-W process with $h''(1) = \sigma^2$.

Lemma 3.

$$\begin{aligned} F(s_1,s_2,t_0,t_1) &- H(s_1,s_2,t_0,t_1) \\ &\leq T(s_1,s_2,n,r+n) - U(s_1,s_2,n,r+n) + 2G^{(r)}(t_1) \\ &+ 2G^{(n)}(t_0) + 1 - (G(t_0))^{n+1}, \end{aligned} \tag{2.62}$$

and

$$\begin{aligned} F(s_1,s_2,t_0,t_1) &- H(s_1,s_2,t_0,t_1) \\ &\geq T(s_1,s_2,n,r+n) - U(s_1,s_2,n,r+n) - 2(1 - G^{(r)}(t_1)) \\ &- 2(1 - G^{(n)}(t_0)). \end{aligned} \tag{2.63}$$

Proof. From (2.30) - (2.33),

$$(2.64)\qquad K_n - J_n - 2(1 - G^{(n)}(t_0)) \le F(s_1,s_2,t_0,t_1) - H(s_1,s_2,t_0,t_1) \le 2G^{(n)}(t_0) + K_n - J_n.$$

From (2.26) to (2.29), for any $r \ge 1$,

$$(2.65)\qquad s_1(L_r(s_2) - (1 - G^{(r)}(t))) + 1 - G(t_0) \le K_0(s_1,s_2) \le s_1(L_r(s_2) + G^{(r)}(t)) + 1 - G(t_0),$$

and

$$(2.66)\qquad s_1(R_r(s_2) - G^{(r)}(t)) \le J_0(s_1,s_2) \le s_1(R_r(s_2) + 1 - G^{(r)}(t)).$$

For a critical generating function h, note that for $a > 0$, $b > 0$, $a+b \le 1$, the mean value theorem yields that

$$(2.67)\qquad \begin{aligned} h(a+b) &\le h(a) + b \\ h(a)-b &\le h(a-b). \end{aligned}$$

Note that

$$(2.68)\qquad T(s_1,s_2,m+1,n+1) = s_1 s_2 h(T(s_1,s_2,m,n))$$

$$(2.69)\qquad U(s_1,s_2,m+1,n+1) = s_1 s_2 h(U(s_1,s_2,m,n)).$$

Then (2.58) - (2.61), (2.64) - (2,69) together with (2.17) - (2.20) upon successive application of (2.67) yield, for $r \geq 1$,

$$(2.70) \qquad K_1 = s_1 s_2 h(K_0) G(t_0) + 1 - G(t_0)$$

$$\leq s_1 s_2 G(t_0) h(s_1 L_r(s_2)) + 1 - (G(t_0))^2 + G^{(r)}(t),$$

or

$$K_1 \leq T(s_1, s_2, 1, r+1) + G^{(r)}(t) + 1 - (G(t_0))^2.$$

$$(2.71) \qquad K_1 \geq s_1 s_2 G(t_0) h(s_1 L_r(s_2) - (1 - G^{(r)}(t))) + 1 - G(t_0),$$

from which it follows that

$$(2.72) \qquad K_1 \geq T(s_1, s_2, 1, r+1) - (1 - G^{(r)}(t)) s_1 s_2$$

$$(2.73) \qquad K_2 = s_1 s_2 h(K_1) G(t_0) + 1 - G(t_0)$$

$$\leq s_1 s_2 G(t_0) h(T(s_1, s_2, 1, r+1)) + G^{(r)}(t) + 1 - (G(t_0))^3.$$

or

$$(2.74) \qquad K_2 \leq T(s_1, s_2, 2, r+2) + G^{(r)}(t) + 1 - (G(t_0))^3.$$

From (2.72),

$$(2.75) \qquad K_2 \geq s_1 s_2 h(K_1) \geq s_1 s_2 h(T(s_1, s_2, 1, r+1)) - (s_1 s_2)^2 (1 - G^{(r)}(t))$$

or

(2.76) $\quad K_2 \geq T(s_1,s_2,2,r+2) - (s_1s_2)^2(1 - G^{(r)}(t))$.

By induction, assume that

(2.77) $\quad K_n \leq T(s_1,s_2,n,r+n) + G^{(r)}(t) + 1 - (G(t_0))^{n+1}$

and

(2.78) $\quad K_n \geq T(s_1,s_2,n,r+n) - (s_1s_2)^n(1 - G^{(r)}(t))$.

Then

(2.79) $$K_{n+1} = s_1s_2G(t_0)h(K_n) + 1 - G(t_0)$$
$$\leq s_1s_2h(T(s_1,s_2,n,r+n)) + G^{(r)}(t) + 1 - (G(t_0))^{n+2}$$

or

(2.80) $\quad K_{n+1} \leq T(s_1,s_2,n+1,r+n+1) + G^{(r)}(t) + 1 - (G(t_0))^{n+2}$,

completing the induction started by (2.77).

In the other direction, using (2.78),

(2.81) $\quad K_{n+1} \geq s_1s_2h(K_n) \geq s_1s_2h(T(s_1,s_2,n,r+n)) - (s_1s_2)^{n+1}(1 - G^{(r)}(t))$

or

$$(2.82) \qquad K_{n+1} \geq T(s_1,s_2,n+1,r+n) - (s_1 s_2)^{n+1}(1 - G^{(r)}(t)),$$

completing the induction started by (2.78).

A similar argument to that of (2.70) - (2.82) yields

$$(2.83) \qquad U(s_1,s_2,n,r+n) - G^{(r)}(t) \leq J_n \leq U(s_1,s_2,n,r+n) + 1 - G^{(r)}(t).$$

Hence (2.64), (2.77), (2.78), (2.83) yield

$$(2.84) \qquad F(s_1,s_2,t_0,t_1) - H(s_1,s_2,t_0,t_1) \geq T(s_1,s_2,n,r+n) - U(s_1,s_2,n,r+n)$$
$$- 2(1 - G^{(r)}(t)) - 2(1 - G^{(n)}(t_0))$$

and, omitting the same arguments as in (2.84),

$$(2.85) \qquad F - H \leq T - U + 2G^{(r)}(t) + 1 - (G(t_0))^{n+1} + 2G^{(n)}(t_0).$$

Now set $t = t_1$. This completes lemma 3.

Let

$$(2.86) \qquad h_0(s,\sigma^2) \equiv \frac{\sigma^2 + (2 - \sigma^2)s}{\sigma^2(1-s) + 2}.$$

Let

$$(2.87) \qquad U_0(s_1,s_2,m,n)$$

and

$$T_0(s_1,s_2,m,n)$$

denote the respective quantities U, T obtained for h_0 of (2.86).

Lemma 4. For the critical generating function (2.86), it follows that

$$\lim_{n\to\infty} \left(\frac{n\sigma^2}{2}\right)\left(U_0(e^{-\theta_1/n^2}, e^{-\theta_2/n^2}, n\alpha, n(1-\alpha)) - T_0(e^{-\theta_1/n^2}, e^{-\theta_2/n^2}, n\alpha, n(1-\alpha))\right) \tag{2.88}$$

$$= \lim_{n\to\infty} E\left[\exp\{-\frac{1}{n^2}(\theta_1 N_{0,[\alpha n]} + \theta_2 N_{0,n})\} \mid Z_{on} > 0\right]$$

$$= \frac{4\sqrt{2\sigma^2\theta_2}\,(\theta_1+\theta_2)}{(\sqrt{\theta_2}+\sqrt{\theta_1+\theta_2})^2 \sinh\{\alpha\sqrt{2\sigma^2(\theta_1+\theta_2)} + (1-\alpha)\sqrt{2\sigma^2\theta_2}\}}$$

$$+ (\sqrt{\theta_1+\theta_2} - \sqrt{\theta_2})^2 \sinh\{(1-\alpha)\sqrt{2\sigma^2\theta_2} - \alpha\sqrt{2\sigma^2(\theta_1+\theta_2)}\}$$

$$+ 2\theta_1 \sinh\{(1-\alpha)\sqrt{2\sigma^2\theta_2}\}$$

where N_{0m} is the total progeny and number alive, respectively, in a critical G-W process at generation m with offspring generating function $h_0(s,\sigma^2)$.

Proof. The proof follows the method of Lindvall ([2] pp. 318-319).

For $0 < m < n$, with N_{0m}, N_{0n}, Z_{0n} from a critical G-W process with offspring generating function $h_0(s,\sigma^2)$, one may write

$$E(s_1^{N_{0m}} s_2^{N_{0n}} s_3^{Z_{0n}}) = E\left[(s_1 s_2)^{N_{0m}} E\left(s_2^{\sum_{i=1}^{Z_{0m}} N_{0,n-m,i}} s_3^{\sum_{i=1}^{Z_{0m}} Z_{0,n-m,i}} \,\Big|\, Z_{0m}\right)\right] \tag{2.89}$$

where $\{N_{0,n-m,i}\}$ are I.I.D. as $N_{0,n-m}$, the $\{Z_{0,n-m,i}\}$ are I.I.D. as $Z_{0,n-m}$, and both sets of r.v.s. are independent of the (Z_{0m},N_{0m}) part of the process, and $N_{0,n-m,i}$ and $Z_{0,n-m,j}$ are independent for $i \neq j$, with $N_{0,n-m,i}$ and $Z_{0,n-m,i}$ from the same critical G-W process. Hence

$$(2.90) \qquad E(s_1^{N_{0m}} s_2^{N_{0n}} s_3^{Z_{0n}}) = h_m(s_1 s_2, h_{n-m}(s_2, s_3))$$

where

$$(2.91) \qquad h_r(s_1, s_2) \equiv E(s_1^{N_{0r}} s_2^{Z_{0r}}).$$

To express $h_r(s_1, s_2)$ in terms of $h_0(s) \equiv h_0(s, \sigma^2)$ and its iterates, note that

$$(2.92) \qquad h_1(s_1, s_2) = s_1 h_0(s_1 s_2)$$

and

$$(2.93) \qquad h_{r+1}(s_1, s_2) \equiv E(s_1^{N_{0,r+1}} s_2^{Z_{0,r+1}}) = E\left[E(s_1^{\sum_{i=1}^{Z_{0r}} N_{0r,i}} s_2^{\sum_{i=1}^{Z_{or}} Z_{0r,i}} | Z_{01})\right]$$

where $N_{0r,i}$ and $Z_{0r,i}$ are from the same process, and N_{0rj} and Z_{0ri} are independent for $i \neq j$, and the $\{N_{0ri}\}$ are I.I.D. as N_{0r}, and $\{Z_{0ri}\}$ are I.I.D. as Z_{0r}.

Hence

$$(2.94) \qquad h_{r+1}(s_1, s_2) = s_1 h_0(h_r(s_1, s_2)).$$

A tedious but straight-forward induction using (2.90) yields that

$$(2.95) \qquad h_n(s_1, s_2) = \frac{P_{1,n}(s_1) + s_2 P_{2,n+1}(s_1)}{P_{3,n-1}(s_1) + s_2 P_{4,n}(s_1)}$$

where P_{in}, denote the n-th degree polynomials to be determined. Relation (2.95) yields

(2.96) (a) $P_{1,n+1}(s) = spP_{3,n-1}(s) - (2p-1)sP_{1,n}(s)$

(b) $P_{2,n+2}(s) = spP_{3,n}(s) - (2p-1)sP_{2,n+1}(s)$

(c) $P_{3,n}(s) = P_{3,n-1}(s) - pP_{1,n}(s)$

(d) $P_{4,n+1}(s) = P_{4,n}(s) - pP_{2,n+1}(s).$

From the theory of difference equations one may solve pairs (2.96) (a) and (c) and pair (2.96) (b) and (d) and from initial conditions obtained from explicit formulas for $h_1(s_1,s_2)$ and $h_2(s_1,s_2)$ one substitutes a solution

(2.97) $P_{in} = A_i r^n, \quad 1 \le i \le 4$

to obtain

(2.98) $P_{in} = A_{0i} r_1^{\,n} + A_{1i} r_2^{\,n}, \quad 1 \le i \le 4$

where $\{A_{0i}\}$, $\{A_{1i}\}$, r_1, r_2 are explicitly determined.

Writing $n\alpha$ instead of $[n\alpha]$, which will not affect a limit, it follows that

(2.99) $$\lim_{n\to\infty} E\left[\exp\{-\frac{1}{n^2}(\theta_1 N_{0,n\alpha} + \theta_2 N_{0n})\} \,|\, Z_{0n} > 0\right]$$

$$= \lim_{n\to\infty} \frac{h_{n\alpha}(h_{n(1-\alpha)}(1,e^{-\theta_2/n^2}),e^{-(\theta_1+\theta_2)/n^2}) - h_{n\alpha}(h_{n(1-\alpha)}(0,e^{-\theta_2/n^2}),e^{-(\theta_1+\theta_2)/n^2})}{1 - h_n(1,0)}$$

A tedious but straightforward computation using (2.95), (2.98) in (2.99) yields the result of lemma 4.

Let

$$\frac{2p}{q} \equiv \sigma^2 \tag{2.100}$$

where $0 < p < 1$ and $q = 1 - p$.

For $0 < \epsilon \ll p$, denote

$$\begin{aligned} p_1 &= p + \epsilon \\ q_1 &= 1 - p_1 \end{aligned} \tag{2.101}$$

and

$$\begin{aligned} p_2 &= p - \delta(\epsilon) \\ q_2 &= 1 - p_2 \end{aligned} \tag{2.102}$$

where

$$p_1 q_1 = p_2 q_2 \ . \tag{2.103}$$

Denote

$$\sigma_i^{\,2} = 2p_i/q_i \ , \quad i = 1,2. \tag{2.104}$$

Corollary. For $1 \leq i,\ j \leq 2$, $i \neq j$, and $0 < \epsilon \leq \epsilon_0 \ll p$, and $0 < \alpha < 1$, and if (2.100) - (2.103) hold, then

$$\begin{aligned} \overline{\lim_{n,\epsilon \leq \epsilon_0}}\ n \Big| U_0(e^{-\theta_1/n^2}, e^{-\theta_2/n^2}, n\alpha, n(1-\alpha), \sigma_i^{\,2}) \\ - T_0(e^{-\theta_1/n^2}, e^{-\theta_2/n^2}, n\alpha, n(1-\alpha), \sigma_j^{\,2}) \Big| \leq C \end{aligned} \tag{2.105}$$

where $C < \infty$ is a positive constant.

Proof. This is a straightforward if tedious computation of U_0, T_0 using the method of difference equations of the previous lemma, noting that from (2.103), the constant term in the expansion of $U_0 - T_0$ cancels out, leaving terms of order $\frac{1}{n}$ and lower in n.

Theorem. *Under the assumptions* (1.1) to (1.8)

$$(2.106) \quad \lim_{t\to\infty} E\left[\exp\{ -\frac{1}{t^2}(\theta_1 N(\alpha t) + \theta_2 N(t)) \,|\, Z(t) > 0\} \right]$$

$$= \left(\frac{4\sqrt{2\sigma^2\theta_2}\,(\theta_1+\theta_2)}{\mu}\right)\Bigg[(\sqrt{\theta_2} + \sqrt{\theta_1+\theta_2})^2 \sinh\{\frac{\alpha\sqrt{2\sigma^2(\theta_1+\theta_2)} + (1-\alpha)\sqrt{2\sigma^2\theta_2}}{\mu}\}$$

$$+ (\sqrt{\theta_1+\theta_2} - \sqrt{\theta_2})^2 \sinh\{\frac{(1-\alpha)\sqrt{2\sigma^2\theta_2} - \alpha\sqrt{2\sigma^2(\theta_1+\theta_2)}}{\mu}\}$$

$$+ 2\theta \sinh\{\frac{(1-\alpha)\sqrt{2\sigma^2\theta_2}}{\mu}\} \Bigg]^{-1}.$$

Proof. From lemma 3, let, for $0 < \varepsilon < \varepsilon_0 \ll p$, where $\sigma^2 = \frac{2p}{q}$,

$$(2.107) \quad \text{(a)} \quad r_1 = \left[\frac{t_1(1+\varepsilon)}{\mu}\right]$$

$$\text{(b)} \quad r_2 = \left[\frac{t_1(1-\varepsilon)}{\mu}\right]$$

$$\text{(c)} \quad n_1 = \left[\frac{t_0(1+\varepsilon)}{\mu}\right]$$

$$\text{(d)} \quad n_2 = \left[\frac{t_0(1-\varepsilon)}{\mu}\right].$$

Then by lemma 3 and the lemma 3 of Ch. 4 of [1], pp. 158--160,

(2.108) $$F(s_1,s_2,t_0,t_1) - H(s_1,s_2,t_0,t_1)$$

$$\leq T(s_1,s_2,n_1,r_1+n_1) - U(s_1,s_2,n_1,r_1+n_1) + o(t_0^{-1}) + o(t_1^{-1})$$

and

(2.109) $$F(s_1,s_2,t_0,t_1) - H(s_1,s_2,t_0,t_1)$$

$$\geq T(s_1,s_2,n_2,r_2+n_2) - U(s_1,s_2,n_2,n_2+r_2) + o(t_0^{-1}) + o(t_1^{-1}).$$

Now, using lemma 2 in (2.108), (2.109) yields, with assumptions (2.100) - (2.104), for r_i, n_i sufficiently large, $i=1,2$, and $\epsilon < \epsilon_0 \ll p$,

(2.110) $$F(s_1,s_2,t_0,t_1) - H(s_1,s_2,t_0,t_1)$$

$$\leq T_0(s_1,s_2,n_1,r_1+n_1,\sigma_1^2) - U_0(s_1,s_2,n_1,r_1+n_1,\sigma_2^2) + o(t_0^{-1}+t_1^{-1})$$

and

(2.111) $$F(s_1,s_2,t_0,t_1) - H(s_1,s_2,t_0,t_1)$$

$$\geq T_0(s_1,s_2,n_2,r_2+n_2,\sigma_2^2) - U_0(s_1,s_2,n_2,r_2+n_2,\sigma_1^2) + o(t_0^{-1}+t_1^{-1})$$

where

(2.112) $$\sigma_1^2 > \sigma^2 > \sigma_2^2$$

and

(2.113) $$\sigma_i^2 = 2p_i/q_i, \quad i=1,2$$

with

(2.114) $$p_i = p \pm \epsilon_i, \text{ as in (2.101) - (2.103).}$$

Now, set, for $0 < \alpha < 1$,

(2.115) (a) $t = n\mu$

(b) $t_0 = n\alpha\mu$

(c) $t_1 = n(1-\alpha)\mu$

(d) $s_1 = e^{-\theta_1/n^2}$, $s_2 = e^{-\theta_2/n^2}$.

Multiply (2.110) and (2.111) by n.

Then let $\epsilon \to 0$, then $n \to \infty$, noting that by the corollary, these limits may be interchanged.

Since, for fixed $\sigma^2 > 0$,

$$(2.116) \quad E\left[\exp\left\{ -\frac{1}{t^2}\left(\theta_1 N(\alpha t) + \theta_2 N(t)\right) \Big| Z(t) > 0\right\}\right]$$

$$= \frac{H(e^{-\theta_1/t^2}, e^{-\theta_2/t^2}, \alpha t, (1-\bar{\alpha})t) - F(e^{-\theta_1/t^2}, e^{-\theta_2/t^2}, \alpha t, (1-\alpha)t)}{P[Z(t) > 0]}$$

and by [1], Ch. 4,

$$(2.117) \quad \lim_{t\to\infty} tP[Z(t) > 0] = \frac{2\mu}{\sigma^2},$$

then lemma 4 and the corollary together with (2.116), (2.117) and the substitution of θ_i/μ^2 for θ_i, $i = 1,2$, then yields the result of the theorem.

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[1] ATHREYA, K. and NEY, P.E. (1970). Branching Processes. Springer-Verlag, New York.

[2] LINDVALL, T. (1974). Limit theorems for some functionals of certain Galton-Watson branching processes. Adv. Appl. Prob. 6, 309-321.

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REPORT DOCUMENTATION PAGE

READ INSTRUCTIONS BEFORE COMPLETING FORM

1. REPORT NUMBER 11	2. GOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle) Joint Distributions for Total Progeny in a Critical Branching Process		5. TYPE OF REPORT & PERIOD COVERED TECHNICAL REPORT 11 6. PERFORMING ORG. REPORT NUMBER
7. AUTHOR(s) Howard J. Weiner		8. CONTRACT OR GRANT NUMBER(s) DAAG29-77-G-0031
9. PERFORMING ORGANIZATION NAME AND ADDRESS Department of Statistics Stanford University Stanford, CA 94305		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS P-14435-M
11. CONTROLLING OFFICE NAME AND ADDRESS U.S. Army Research Office Post Office Box 12211 Research Triangle Park, NC 27709		12. REPORT DATE September 23, 1977 13. NUMBER OF PAGES 23
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)		15. SECURITY CLASS. (of this report) UNCLASSIFIED 15a. DECLASSIFICATION/DOWNGRADING SCHEDULE

16. DISTRIBUTION STATEMENT (of this Report)

Approved for Public Release; Distribution Unlimited.

17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)

18. SUPPLEMENTARY NOTES

The findings in this report are not to be construed as an official Department of the Army position, unless so designated by other authorized documents. This report partially supported under Office of Naval Research Contract N00014-76-C-0475 (NR-042-267) and issued as Technical Report No. 251.

19. KEY WORDS (Continue on reverse side if necessary and identify by block number)

Joint distribution, asymptotic, total progeny, critical branching process, iteration

20. ABSTRACT (Continue on reverse side if necessary and identify by block number)

Let $N(t)$ denote the total progeny born by time t in a critical age-dependent branching process. A limit law for the joint distribution of $N(\alpha t)/t^2$ and $N(t)/t^2$ conditioned on the event that the process is not extinct at t is obtained, where $) < \alpha < 1$.

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